7/27 FUND TRADE HISTORY

PERIOD #7 (Jul 1 – Aug 11, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor ($297.42)

$3.50 credit/ $6.50 margin X 10 contracts = $3,500 credit/ $6,500 Margin

7/18 Enter AZO **AUG 280-310** Iron Condor ($295.36)

$2.95 credit/ $7.05 margin X 10 contracts = $2,950 credit/ $7,050 Margin

7/21 Enter AZO **AUG 280-310** Iron Condor ($295.93)

$2.55 credit/ $7.45 margin X 10 contracts = $2,550 credit/ $7,450 Margin

BASE COST - $3.00 Credit/ $7.00 Margin x 30 Contracts = $21,000

7/27 Buy AZO **AUG 270-280-290** Put Butterfly ($2951.54)

$1.85 X 30 contracts = $5,550

BASE COST - $1.15 Credit/ $8.85 Margin x 30 Contracts = $26,550

7/8 Enter AZO **AUG/ SEP 310** Call Calendar ($298.28)

$1.80 X 10 contracts = $1,800

7/8 SOLD AZO **AUG/ SEP 310** Call Calendar ($296.51)

$1.75X 10 contracts = $1,750 -> Loss $50

7/18 Enter AZO **AUG/ SEP 300** Put Calendar ($295.36)

$2.40 X 20 contracts = $4,800

7/27 SOLD AZO **AUG/ SEP 300** Put Calendar ($291.54)

$2.40 X 20 contracts = $4,400 -> **Loss $400**

7/27 AZO TOS Account (Close AUG/SEP 300 Put Calendar)

AZO

Account: D-10077168 (ira) today for 30 day(s) back change dates viewed reset

Cash Balance $247,874.16

Order History: 0 working, 13 filled, 29 canceled

Trade History: 13 orders, 13 fills

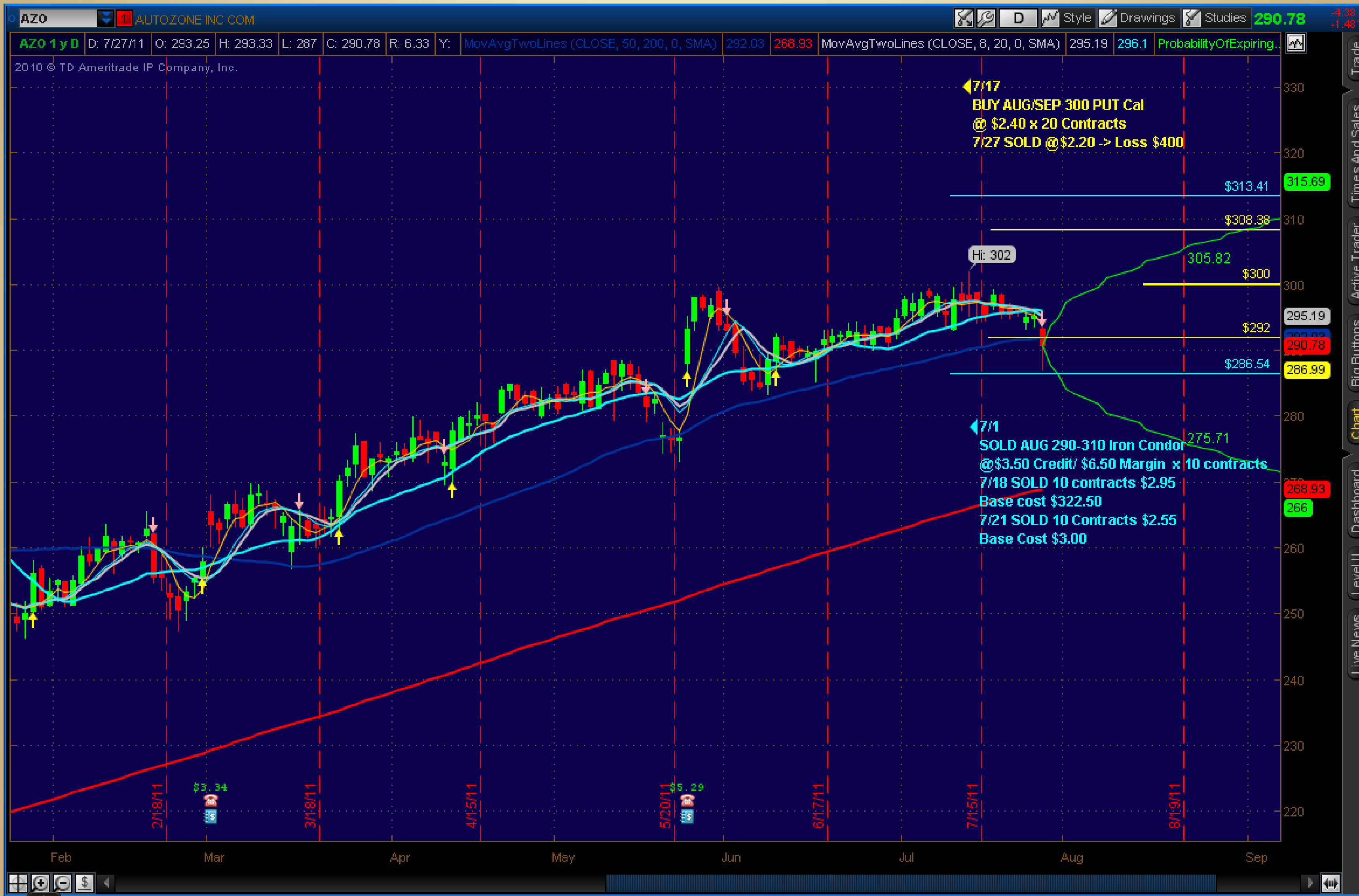
View Average Fill Prices

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type	
7/27/11 07:39:51	BUTTERFLY	BUY	+30	AZO	AUG 11	290	PUT	4.50	1.85	LMT	
		SELL	-60	AZO	AUG 11	280	PUT	1.65	DEBIT		
		BUY	+30	AZO	AUG 11	270	PUT	.65			
7/27/11 07:27:44	CALENDAR	SELL	-20	AZO	SEP 11	300	PUT	12.90	2.20	LMT	Close
		BUY	+20	AZO	AUG 11	300	PUT	10.70	CREDIT		
7/21/11 08:08:20	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	.75	2.55	LMT	
		BUY	+10	AZO	AUG 11	320	CALL	.05	CREDIT		
		SELL	-10	AZO	AUG 11	290	PUT	2.90			
		BUY	+10	AZO	AUG 11	280	PUT	1.05			
7/20/11 08:16:09	CALENDAR	SELL	-10	AZO	SEP 11	310	CALL	2.75	1.75	LMT	
		BUY	+10	AZO	AUG 11	310	CALL	1.00	CREDIT		
7/18/11 07:16:39	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.00	2.95	LMT	
		BUY	+10	AZO	AUG 11	320	CALL	.25	CREDIT		
		SELL	-10	AZO	AUG 11	290	PUT	3.80			
		BUY	+10	AZO	AUG 11	280	PUT	1.60			
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT	
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT		
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40	LMT	Open
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT		
7/11/11 09:08:14	CALENDAR	SELL	-30	AZO	AUG 11	300	PUT	9.70	3.40	LMT	
		BUY	+30	AZO	JUL 11	300	PUT	6.30	CREDIT		
7/8/11 09:41:12	CALENDAR	BUY	+10	AZO	SEP 11	310	CALL	3.70	1.80	LMT	
		SELL	-10	AZO	AUG 11	310	CALL	1.90	DEBIT		
7/7/11 07:37:48	CALENDAR	BUY	+15	AZO	AUG 11	300	PUT	6.70	3.85	LMT	
		SELL	-15	AZO	JUL 11	300	PUT	2.85	DEBIT		
7/5/11 08:21:17	BUTTERFLY	SELL	-10	AZO	JUL 11	290	PUT	.80	.40	LMT	
		BUY	+20	AZO	JUL 11	280	PUT	.25	CREDIT		
		SELL	-10	AZO	JUL 11	270	PUT	.10			
7/1/11 08:02:32	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.90	3.50	LMT	
		BUY	+10	AZO	AUG 11	320	CALL	.60	CREDIT		
		SELL	-10	AZO	AUG 11	290	PUT	4.10			
		BUY	+10	AZO	AUG 11	280	PUT	1.90			
7/1/11 06:43:55	CALENDAR	SELL	-15	AZO	AUG 11	290	PUT	4.30	3.20	LMT	
		BUY	+15	AZO	JUL 11	290	PUT	1.10	CREDIT		

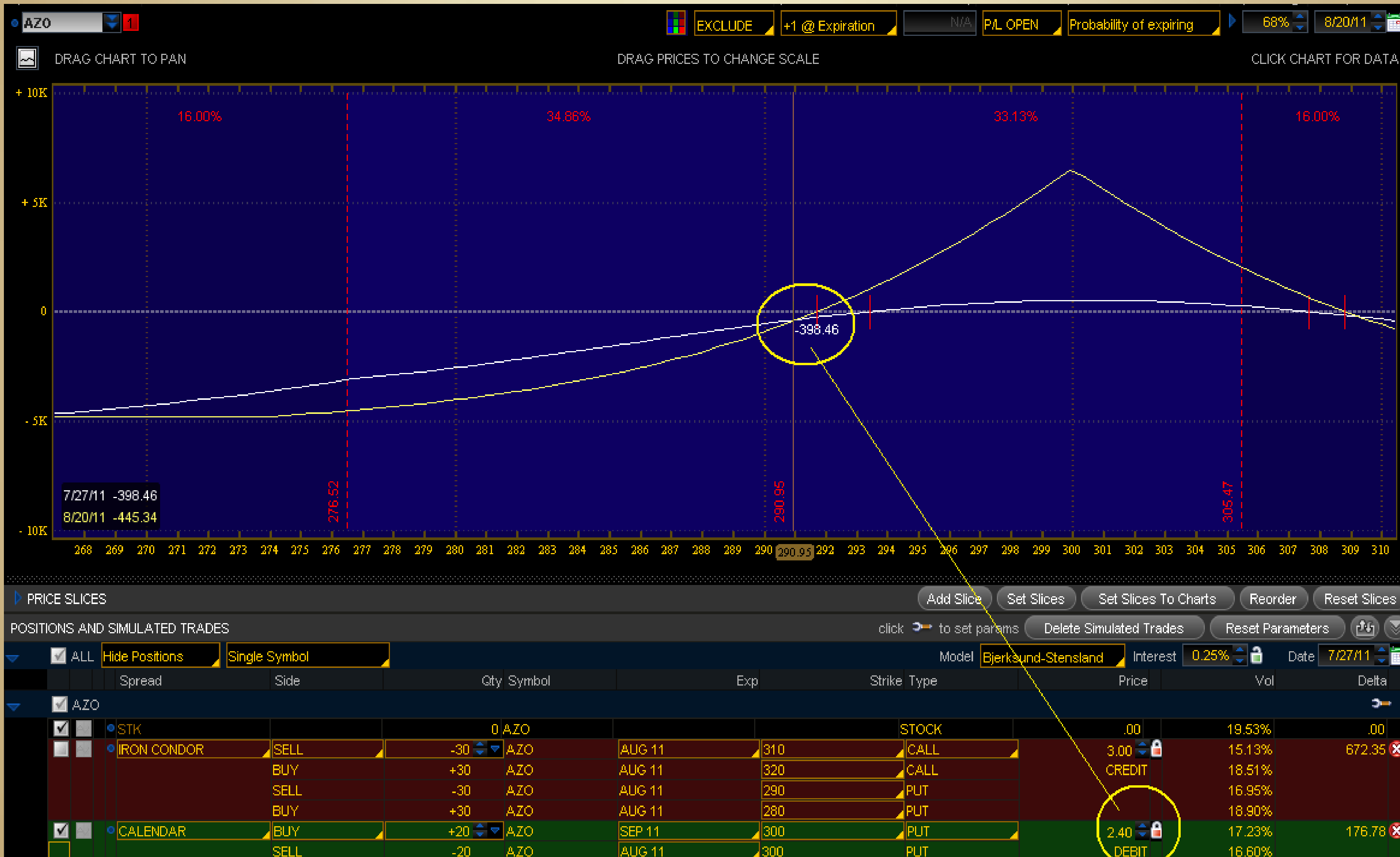
Options ($3,300.00)

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110820P270	AUG 11	270	PUT	+30	.65	.65	$1,950.00
AZO	AZO110820P280	AUG 11	280	PUT	-30	1.65	1.575	($4,725.00)
AZO	AZO110820C310	AUG 11	310	CALL	-30	1.2166667	.30	($900.00)
AZO	AZO110820C320	AUG 11	320	CALL	+30	.30	.125	$375.00
								($3,300.00)

7/27 AZO Chart (Close Calendar)



7/27 Close AUG/SEP 300 Put Calendar



7/27 AZO TOS Account
(Buy AUG 270-280-290 Put Butterfly)

AZO | Account: D-10077168 (ira) today for 30 day(s) back | change dates viewed | reset

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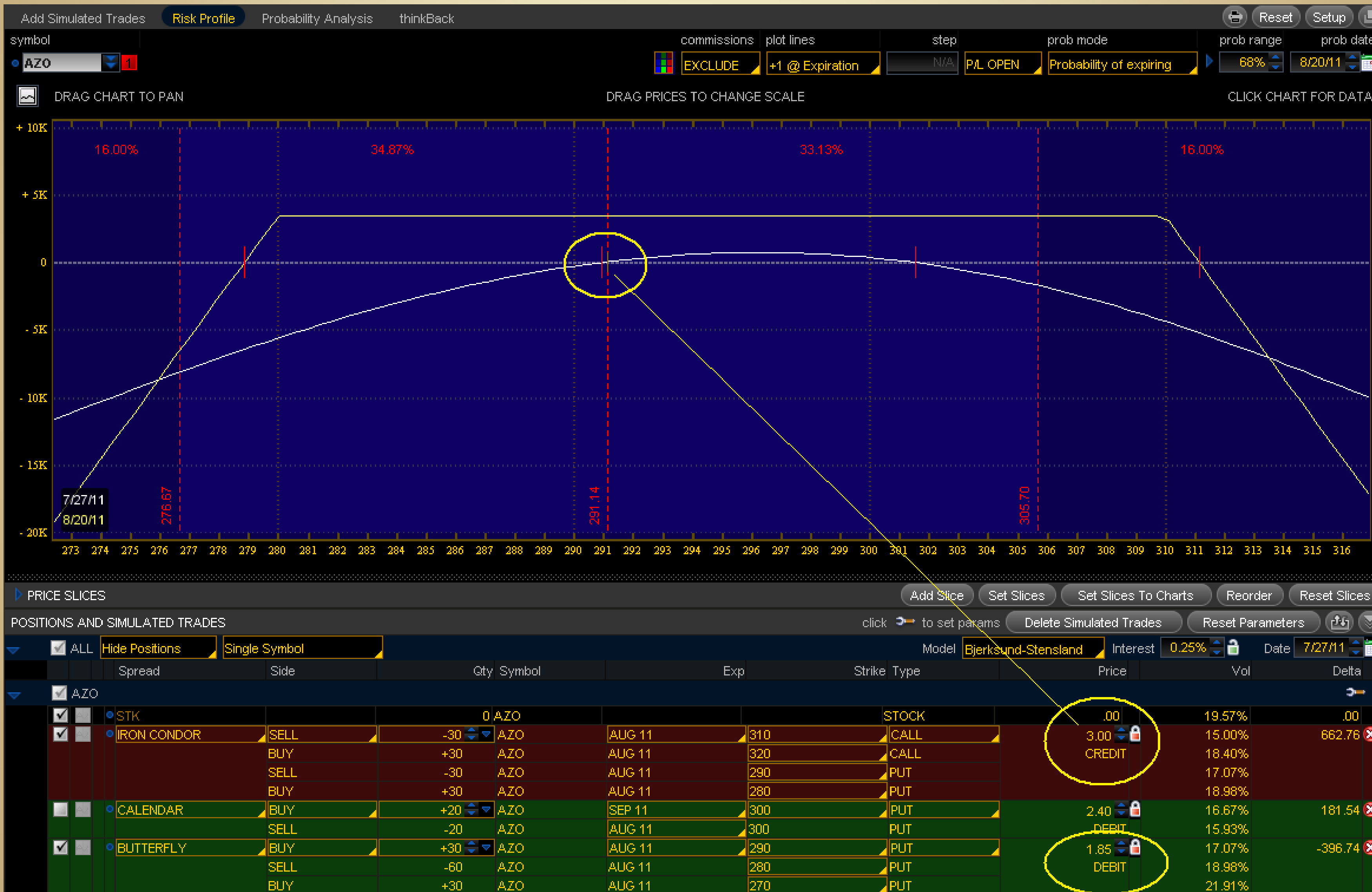
7/27 Before Adjustment
AUG 290-310 Iron Condor

7/27 After Adjustment
AUG 280-310 Iron Condor



FUND TRADE SUMMARY 7/27/2011

- Period #6 (Jun 16– Jul 15, 2011)
- Gain this period = -$600 -$75 + $2,100 = $1,425/ 14.25%
- Realized $31,030 -$600 -$75 + $2,100 = $32,455
- Current Position ($8,300*) = $8,300
- Cash $24,155
- Total Fund $32,455/ $10,000 = 224.55% Gain
- Total Fund Gain this Period 4.59%

Period #7 (Jul 1– Aug 11, 2011)

- Gain this period
- Realized -$50 + -$400
- Current Position $26,550
- Cash $5,455
- Total Fund $32,405/ $10,000 = 220.05% Gain
- Total Fund Gain this Period